

MACKENZIE DIVERSIFIED ALTERNATIVES FUND

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	46.2
<i>Bonds</i>	45.4
<i>Long bond futures*</i>	0.8
<i>Short bond futures*</i>	–
Equities	34.8
<i>Equities</i>	29.0
<i>Long equity futures*</i>	5.5
<i>Purchased options</i>	0.2
<i>Written options</i>	0.1
<i>Short equity futures*</i>	–
Cash and cash equivalents	7.2
Commodities	6.0
<i>Commodities</i>	5.0
<i>Long commodities futures*</i>	1.0
<i>Short commodities futures*</i>	–
Other assets (liabilities)	4.5
Mutual funds	0.8
Exchange-traded funds/notes	0.5

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	40.4
Canada	14.8
Cash and cash equivalents	7.2
Other	7.1
Other Asia	5.9
Other assets (liabilities)	4.5
Other Europe	3.7
China	2.7
India	2.2
Other America	2.2
Taiwan	2.1
South Korea	1.7
France	1.3
Saudi Arabia	1.2
Turkey	1.0
Brazil	1.0
United Kingdom	1.0

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Federal bonds	17.9
Corporate bonds	13.0
Foreign government bonds	11.1
Other	9.7
Cash and cash equivalents	7.2
Energy	5.7
Industrials	5.1
Commodities	5.0
Information technology	4.8
Other assets (liabilities)	4.5
Materials	4.2
Term loans	3.7
Financials	2.6
Utilities	2.1
Real estate	1.7
Consumer discretionary	1.7

* Notional values represent 0.8% of NAV for long bond futures, 5.5% of NAV for long equity futures and 1.0% of NAV for long commodities futures and –1.5% of NAV for short bond futures, –6.1% of NAV for short equity futures and –0.4% of NAV for short commodities futures.

The effective allocation shows the portfolio, regional or sector exposure of the Fund calculated by combining its direct and indirect investments.



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Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
iShares J.P. Morgan USD Emerging Markets Bond ETF	14.9
Mackenzie US TIPS Index ETF (CAD-Hedged)	10.1
Mackenzie Global Resource Fund Series R	8.0
Mackenzie Emerging Markets Small Cap Fund Series R	7.2
Cortland Credit Institutional LP Unit	6.4
Picton Mahoney Fortified Market Neutral Alternative Fund	5.4
Mackenzie Global Macro Fund Series R	5.3
Mackenzie US Quantitative Small Cap Fund Series R	4.0
Mackenzie Gold Bullion Fund Series R	3.7
iShares Global Infrastructure ETF	3.3
Mackenzie Floating Rate Income ETF	3.2
PowerShares DB Commodity Index Tracking Fund ETF	3.0
SPDR Bloomberg Emerging Markets Local Bond ETF	2.5
Four Quadrant Global Real Estate Partners	2.2
Cash and cash equivalents	2.2
iShares Emerging Markets Corporate Bond ETF	2.0
Mackenzie Emerging Markets Fund Series R	1.8
ProShares UltraShort Lehman 7-10 Year Treasury	0.6
iShares Cybersecurity and Tech ETF	0.5
iShares PHLX Semiconductor ETF	0.5
SPDR S&P Homebuilders ETF	0.5
Mackenzie ChinaAMC All China Bond Fund Series R	0.5
Global X Uranium ETF	0.5
Sonicshares Global Shipping ETF	0.5
SPDR Gold Shares ETF	0.3
Top long positions as a percentage of total net asset value	89.1

TOP 25 SHORT POSITIONS

Issuer	% OF NAV
E-mini Energy Select Sector Futures	—
Mini MSCI Emerging Markets Index Futures	—
Russell 2000 Index Mini Futures	—
E-mini Utilities Select Sector Futures	—
Top short positions as a percentage of total net asset value	—
Total net asset value of the Fund	\$147.1 million

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or www.sedarplus.ca.

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.



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